

Problem 5.3.3  $xy'' + 2y' + xy = 0$

$$\text{Assume } y(x) = \sum_{m=0}^{\infty} a_m x^{m+r}$$

$$y'' = \sum_{m=0}^{\infty} (m+r)(m+r-1)a_m x^{m+r-2}, \quad y' = \sum_{m=0}^{\infty} (m+r)a_m x^{m+r-1}, \quad y = \sum_{m=0}^{\infty} a_m x^{m+r}$$

$$x \sum_{m=0}^{\infty} (m+r)(m+r-1)a_m x^{m+r-2} + 2 \sum_{m=0}^{\infty} (m+r)a_m x^{m+r-1} + x \sum_{m=0}^{\infty} a_m x^{m+r} = 0$$

$$\sum_{m=0}^{\infty} (m+r)(m+r-1)a_m x^{m+r-1} + \sum_{m=0}^{\infty} 2(m+r)a_m x^{m+r-1} + \sum_{m=0}^{\infty} a_m x^{m+r+1} = 0$$

$$\sum_{m=0}^{\infty} [(m+r)(m+r-1) + 2(m+r)] a_m x^{m+r-1} + \sum_{m=0}^{\infty} a_m x^{m+r+1} = 0$$

$$\sum_{m=0}^{\infty} (m+r)[(m+r-1) + 2] a_m x^{m+r-1} + \sum_{m=0}^{\infty} a_m x^{m+r+1} = 0$$

$$\sum_{m=0}^{\infty} (m+r)[(m+r+1)] a_m x^{m+r-1} + \sum_{m=0}^{\infty} a_m x^{m+r+1} = 0$$

$$(r)(r+1)a_0 x^{-1} + (1+r)(r+2)a_1 x^r + \sum_{m=2}^{\infty} (m+r)(m+r+1)a_m x^{m+r-1} + \sum_{m=0}^{\infty} a_m x^{m+r+1}$$

odd's are 0! when r=0

$$r(r+1)a_0 x^{-1} + \sum_{m=0}^{\infty} [(m+r+2)(m+r+3)a_{m+2} + a_m] x^{m+r+1} = 0$$

$$r(r+1)a_0 = 0$$

Indicial Equation  $r = 0, -1$

$$\text{So, } y_1(x) = x^r (a_0 + a_1 x + a_2 x^2 + \dots)$$

$$y_2(x) = K y_1(x) \ln(x) + x^{r+2} (A_0 + A_1 x + A_2 x^2 + \dots) : y_2(x) = y_1(x) \ln(x) + x^{r+2} \sum A_m x^m$$

$$(m+r+2)(m+r+3)a_{m+2} + a_m = 0$$

$$a_{m+2} = \frac{-a_m}{(m+r+2)(m+r+3)}$$

$$r=0 :$$

$$r = -1$$

$$a_{m+2} = \frac{-a_m}{(m+2)(m+3)}$$

$$a_{m+2} = \frac{-a_m}{(m+1)(m+2)}$$

Problem 5.3.3 | Continued

$r=0:$

$$a_0 = \text{arbitrary}, \quad a_r = 1$$

$r=-1:$

$$a_2 = \frac{-a_0}{(2)(3)} \quad m=0$$

$$a_3 = \frac{-a_1}{(2)(3)} \quad m=1$$

$$a_4 = \frac{-a_2}{(5)(4)} = \frac{a_0}{(5)(4)(3)(2)} \quad m=2$$

$$a_5 = \frac{-a_3}{(5)(4)} = \frac{a_1}{(5)(4)(3)(2)}$$

$$a_6 = \frac{-a_4}{(7)(6)} = \frac{-a_0}{(7)(6)(5)(4)(3)(2)} \quad m=4$$

$$a_7 = \frac{-a_5}{(8)(7)} = \frac{-a_1}{(8)(7)(6)(5)(4)(3)(2)}$$

$$r=0 \quad y_1(x) = \left[ a_0 + x - \frac{a_0}{3!}x^2 - \frac{a_1}{2!}x^3 + \frac{a_0}{6!}x^4 + \frac{a_1}{5!}x^5 - \dots \right]$$

$$y_2(x) = K \cdot y_1(x) \cdot \ln(x) + x^{-1} \left( \sum_{m=0}^{\infty} A_m x^m \right) : \text{ original ODE: } xy'' + 2y' + xy = 0$$

$$y_2(x) = K \cdot y_1 \cdot \ln(x) + \sum_{m=0}^{\infty} A_m x^{m-1} : y_2(x)' = K \cdot y_1 \cdot \ln(x) + K \cdot y_1 \cdot \frac{1}{x} + \sum_{m=1}^{\infty} (m-1) A_m x^{m-2}$$

$$y_2(x)'' = K \cdot y_1'' \cdot \ln(x) + K \cdot y_1' \cdot \frac{1}{x} + K \cdot y_1' \cdot \frac{1}{x} - K \cdot y_1 \cdot \frac{1}{x^2} + \sum_{m=2}^{\infty} (m-2)(m-1) A_m x^{m-3}$$

$$xy_2'' = \left[ K \cdot x \cdot y_1'' \cdot \ln(x) + 2 \cdot K \cdot y_1' - K \cdot y_1 \cdot \frac{1}{x} + \sum_{m=2}^{\infty} (m-2)(m-1) A_m x^{m-2} \right]$$

$$2y_2' = \left[ 2 \cdot K \cdot y_1' \cdot \ln(x) + 2 \cdot K \cdot y_1 \cdot \frac{1}{x} + 2 \sum_{m=1}^{\infty} (m-1) A_m x^{m-2} \right]$$

$$xy_2 = \left[ K \cdot x \cdot y_1 \cdot \ln(x) + \sum_{m=0}^{\infty} A_m x^m \right]$$

Putting into ODE:  $xy'' + 2y' + xy = 0$

$$\left[ K \cdot x \cdot y_1'' \cdot \ln(x) + 2 \cdot K \cdot y_1' - K \cdot y_1 \cdot \frac{1}{x} + \sum_{m=2}^{\infty} (m-2)(m-1) A_m x^{m-2} \right] + \left[ 2 \cdot K \cdot y_1' \cdot \ln(x) + 2 \cdot K \cdot y_1 \cdot \frac{1}{x} + 2 \sum_{m=1}^{\infty} (m-1) A_m x^{m-2} \right] + \left[ K \cdot x \cdot y_1 \cdot \ln(x) + \sum_{m=0}^{\infty} A_m x^m \right] \rightarrow \textcircled{*}$$

$$\sum_{m=2}^{\infty} (m-2)(m-1) A_m x^{m-2} \rightarrow \sum_{m=0}^{\infty} (m)(m+1) A_{m+2} x^m$$

$$2 \sum_{m=1}^{\infty} (m-1) A_m x^{m-2} \rightarrow 2 \sum_{m=-1}^{\infty} (m+1) A_{m+2} x^m \rightarrow 2(-1+1) A_1 x^{-1} + 2 \sum_{m=0}^{\infty} (m+1) A_{m+2} x^m$$

$$\sum_{m=0}^{\infty} A_m x^m \rightarrow \sum_{m=0}^{\infty} A_m x^m$$

Problem 5.3.3 | Continued

$$K \cdot x \cdot y_i'' \ln(x) + 2 \cdot K \cdot y_i' - K \cdot y_i \cdot \frac{1}{x} + 2 \cdot K \cdot y_i' \ln(x) + 2 \cdot K \cdot y_i \cdot \frac{1}{x} + K \cdot x \cdot y_i \ln(x) + \sum_{m=0}^{\infty} [(m)(m+1) A_{m+2} + \dots] \\ \dots 2(m+1) A_{m+2} + A_m] x^m = 0 \quad \text{original ODE: } xy'' + 2y' + xy = 0$$

$$K \cdot x \cdot y_i'' \ln(x) + 2 \cdot K \cdot y_i' \ln(x) + K \cdot x \cdot y_i \ln(x) + 2 \cdot K \cdot y_i' - K \cdot y_i \cdot \frac{1}{x} + 2 \cdot K \cdot y_i \cdot \frac{1}{x}$$

$$\underbrace{(x \cdot y_i'' + 2 \cdot y_i' + x \cdot y_i) \cdot K \cdot \ln(x)}_{=0!} + K \cdot y_i' (2 - \frac{1}{x}) + 2 \cdot K \cdot y_i \cdot \frac{1}{x} + \sum_{m=0}^{\infty} [(m)(m+1) A_{m+2} + 2(m+1) A_{m+2} + A_m] x^m = 0$$

$$y_i(x) = \left[ a_0 + x - \frac{a_0}{3!} x^2 - \frac{a_1}{3!} x^3 + \frac{a_0}{5!} x^4 + \frac{a_1}{5!} x^5 + \dots \right]$$

$$y_i'(x) = \left[ 1 - \frac{2a_0}{3!} x - \frac{3a_1}{3!} x^2 + \frac{4a_0}{5!} x^3 + \frac{5a_1}{5!} x^4 \right]$$

$$\sum_{m=0}^{\infty} [(m)(m+1) A_{m+2} + 2(m+1) A_{m+2} + A_m] x^m = K \left[ -y_i' (2 - \frac{1}{x}) - 2y_i \cdot \frac{1}{x} \right]$$

$$\sum_{m=0}^{\infty} [(m)(m+1) A_{m+2} + 2(m+1) A_{m+2} + A_m] x^{m+1} = K \left[ -y_i' (2x - 1) - 2y_i \right]$$

$$\sum_{m=0}^{\infty} [A_{m+2}(m+1)(m+2) + A_m] x^{m+1} = K \left[ -2x \cdot y_i' + y_i' - 2y_i \right] \quad \text{let, } K=1$$

$$-2x \cdot y_i' = \left[ -2x + \frac{4a_0}{3!} x^2 + \frac{6a_1}{3!} x^3 - \frac{8a_0}{5!} x^4 - \frac{10a_1}{5!} x^5 \right], \quad +y_i' = \left[ 1 - \frac{2a_0}{3!} x - \frac{3a_1}{3!} x^2 + \frac{4a_0}{5!} x^3 + \frac{5a_1}{5!} x^4 \right]$$

$$-2y_i = \left[ -2a_0 - 2x + \frac{2a_0}{3!} x^2 + \frac{2a_1}{3!} x^3 - \frac{2a_0}{5!} x^4 - \frac{2a_1}{5!} x^5 \right]$$

$$(1 - 2a_0) - (2 + \frac{2a_0}{3!} + 2)x + (\frac{4a_0}{3!} - \frac{3a_1}{3!} + \frac{2a_0}{3!})x^2 + (\frac{6a_1}{3!} + \frac{4a_0}{5!} + \frac{2a_1}{3!})x^3 + (-\frac{10a_1}{5!} + \frac{5a_1}{5!} - \frac{2a_0}{5!})x^4 \\ - (\frac{10a_1}{5!} + \frac{2a_1}{5!})x^5 \\ = (1 - 2a_0) - (4 + \frac{2a_0}{3!})x + (\frac{6a_0}{3!} - \frac{3a_1}{3!})x^2 + (\frac{4a_0}{5!} + \frac{8a_1}{3!})x^3 + (-\frac{2a_0}{5!} - \frac{5a_1}{5!})x^4 - (\frac{12a_1}{5!})x^5$$

$$m=0 : (2A_2 + A_0)x = (4 + \frac{2a_0}{3!})(-x) \Rightarrow 2A_2 + A_0 = -4 - \frac{2a_0}{3!} : A_2 = -2, A_0 = -\frac{2a_0}{3}$$

$$m=1 : (6A_3 + A_1)x^2 = (\frac{6a_0}{3!} - \frac{3a_1}{3!})x^2 \Rightarrow 6A_3 + A_1 = \frac{6a_0}{3!} - \frac{3a_1}{3!} : A_3 = \frac{a_0}{3!}, A_1 = -\frac{a_1}{2}$$

$$y_2(x) = K \cdot y_i(x) \cdot \ln(x) + \sum_{m=0}^{\infty} A_m x^{m-1} \rightarrow y_2(x) = K \cdot y_i(x) \cdot \ln(x) + \left( -\frac{3}{3} a_0 \cdot \frac{1}{x} - \frac{a_1}{2} - 2x + \frac{a_0}{3!} x^2 \right)$$

$$y_2(x) = Kx \cdot y_i(x) \ln(x) + \left( -\frac{3}{3} a_0 - \frac{a_1}{2} x - 2x^2 + \frac{a_0}{3!} x^3 + \dots \right)$$

$$y_3(x) = a_0 + x - \frac{a_0}{3!} x^2 - \frac{a_1}{3!} x^3 + \frac{a_0}{5!} x^4 + \dots$$

$$y_3(x) = Kx \cdot y_i(x) \ln(x) + \left( -\frac{3}{3} a_0 - \frac{a_1}{2} x - 2x^2 + \frac{a_0}{3!} x^3 + \dots \right)$$

Problem 5.3.5

$$xy'' + (2x+1)y' + (x+1)y = 0$$

$$\text{Assume: } y(x) = \sum_{m=0}^{\infty} a_m x^{m+r}$$

$$y''(x) = \sum_{m=0}^{\infty} (m+r)(m+r-1)a_m x^{m+r-2}, \quad y'(x) = \sum_{m=0}^{\infty} (m+r)a_m x^{m+r-1}, \quad y(x) = \sum_{m=0}^{\infty} a_m x^{m+r}$$

$$x \sum_{m=0}^{\infty} (m+r)(m+r-1)a_m x^{m+r-2} + 2x \sum_{m=0}^{\infty} (m+r)a_m x^{m+r-1} + \sum_{m=0}^{\infty} (m+r)a_m x^{m+r-1} + x \sum_{m=0}^{\infty} a_m x^{m+r} + \sum_{m=0}^{\infty} a_m x^{m+r}$$

$$\sum_{m=0}^{\infty} (m+r)a_m x^{m+r-1}((m+r-1)+1) + 2 \sum_{m=0}^{\infty} (m+r)a_m x^{m+r} + a_m x^{m+r} + \sum_{m=0}^{\infty} a_m x^{m+r+1}$$

$$\sum_{m=0}^{\infty} (m+r)^2 a_m x^{m+r-1} + 2 \sum_{m=0}^{\infty} (m+r+1)a_m x^{m+r} + \sum_{m=0}^{\infty} a_m x^{m+r+1}$$

$$r^2 a_0 x^{r-1} + (1+r)^2 a_1 x^r + \sum_{m=2}^{\infty} (m+r)^2 a_m x^{m+r-1} + 2(r+1)a_0 x^r + \sum_{m=1}^{\infty} 2(m+r+1)a_m x^{m+r} + \sum_{m=0}^{\infty} a_m x^{m+r+1} = 0$$

$$r^2 a_0 x^{r-1} + (1+r)^2 a_1 x^r + 2(r+1)a_0 x^r + \sum_{m=0}^{\infty} [(m+r+2)^2 a_{m+2} + 2(m+r+2)a_{m+1} + a_m] x^{m+r+1} = 0$$

Indicial EQ:  $r^2 a_0 = 0 \therefore r=0 : y_1(x) = x^r (a_0 + a_1 x + a_2 x^2 + \dots)$

$$y_2(x) = y_1(x) \ln(x) + x^r (A_0 + A_1 x + A_2 x^2)$$

$$r=0: (1+r)^2 a_1 x^r + 2(r+1)a_0 x^r$$

$$a_1 + 2a_0 = 0 \therefore a_1 = -2a_0$$

$$(m+r+2)^2 a_{m+2} + 2(m+r+2)a_{m+1} + a_m = 0$$

$$a_{m+2} = \frac{-2(m+2)a_{m+1} - a_m}{(m+2)^2}$$

$$m=0: a_2 = \frac{-4a_1 - a_0}{4} = \frac{8a_0 - a_0}{4} = \frac{7a_0}{4} = -\frac{42}{36} = -\frac{14}{12} = -\frac{7}{6}$$

$$m=1: a_3 = \frac{-6a_2 - a_1}{9} = -\frac{6a_2}{9} - \frac{a_1}{9} = -\frac{7}{6}a_0 + \frac{4a_0}{9} = -\frac{13}{18}a_0$$

$$m=2: a_4 = \frac{-8a_3 - a_2}{16} = -\frac{a_3}{2} - \frac{a_2}{16} = \frac{13}{36}a_0 - \frac{7}{64}a_0 = \frac{45}{64}a_0$$

$$\boxed{y_1(x) = (a_0 - 2a_0 x + \frac{7}{4}a_0 x^2 - \frac{13}{8}a_0 x^3 + \frac{45}{64}a_0 x^4 - \dots)}$$

Problem 5.3.5] Continued

$$y_2(x) = y_1(x) \ln(x) + \sum_{m=0}^{\infty} A_m x^m, \quad y_2(x)' = y_1'(x) \cdot \ln(x) + y_1(x) \cdot \frac{1}{x} + \sum_{m=1}^{\infty} m A_m x^{m-1}$$

$$y_2(x)'' = y_1''(x) \cdot \ln(x) + y_1'(x) \cdot \frac{1}{x} + y_1'(x) \cdot \frac{1}{x} - y_1(x) \cdot \frac{1}{x^2} + \sum_{m=2}^{\infty} m(m-1) A_m x^{m-2}$$

$$\text{ODE : } xy'' + (2x+1)y' + (x+1)y = 0$$

$$x \left[ y_1'' \cdot \ln(x) + 2 \cdot y_1' \cdot \frac{1}{x} - y_1 \cdot \frac{1}{x^2} + \sum_{m=2}^{\infty} m(m-1) A_m x^{m-2} \right] + 2x \left[ y_1' \cdot \ln(x) + y_1 \cdot \frac{1}{x} + \sum_{m=1}^{\infty} m A_m x^{m-1} \right] + \dots$$

$$\left[ y_1' \cdot \ln(x) + y_1 \cdot \frac{1}{x} + \sum_{m=1}^{\infty} m A_m x^{m-1} \right] + x \left[ y_1 \cdot \ln(x) + \sum_{m=0}^{\infty} A_m x^m \right] + \left[ y_1 \cdot \ln(x) + \sum_{m=0}^{\infty} A_m x^m \right] = 0$$

$$\left[ x \cdot y_1'' \cdot \ln(x) + 2 \cdot y_1' - y_1 \cdot \frac{1}{x} + \sum_{m=2}^{\infty} m(m-1) A_m x^{m-1} \right] + \left[ 2x \cdot y_1' \cdot \ln(x) + 2 \cdot y_1 + 2 \sum_{m=1}^{\infty} m A_m x^m \right]$$

$$+ \left[ y_1' \cdot \ln(x) + y_1 \cdot \frac{1}{x} + \sum_{m=1}^{\infty} m A_m x^{m-1} \right] + \left[ x y_1 \cdot \ln(x) + \sum_{m=0}^{\infty} A_m x^{m+1} \right] + \left[ y_1 \cdot \ln(x) + \sum_{m=0}^{\infty} A_m x^m \right] = 0$$

$$\left[ x \cdot y_1'' \cdot \ln(x) + 2 \cdot y_1' - y_1 \cdot \frac{1}{x} + 2x \cdot y_1' \cdot \ln(x) + 2 \cdot y_1 + y_1' \cdot \ln(x) + y_1 \cdot \frac{1}{x} + x y_1 \cdot \ln(x) + y_1 \cdot \ln(x) \right] + \textcircled{1^*}$$

$$\left[ \sum_{m=2}^{\infty} m(m-1) A_m x^{m-1} + 2 \sum_{m=1}^{\infty} m A_m x^m + \sum_{m=1}^{\infty} m A_m x^{m-1} + \sum_{m=0}^{\infty} A_m x^{m+1} + \sum_{m=0}^{\infty} A_m x^m \right] \textcircled{2^*}$$

$$2^*: \quad a: \sum_{m=2}^{\infty} m(m-1) A_m x^{m-1} \rightarrow \sum_{m=1}^{\infty} (m+1)(m) A_{m+1} x^m$$

$$b: 2 \sum_{m=1}^{\infty} m A_m x^m \rightarrow \sum_{m=1}^{\infty} 2(m) A_m x^m$$

$$c: \sum_{m=1}^{\infty} m A_m x^{m-1} \rightarrow \sum_{m=0}^{\infty} (m+1) A_{m+1} x^m \rightarrow A_0 + \sum_{m=1}^{\infty} (m+1) A_{m+1} x^m$$

$$d: \sum_{m=0}^{\infty} A_m x^{m+1} \rightarrow \sum_{m=1}^{\infty} A_{m-1} x^m$$

$$e: \sum_{m=0}^{\infty} A_m x^m \rightarrow A_0 + \sum_{m=1}^{\infty} A_m x^m \quad 2^* \text{ Becomes : } a+b+c+d+e$$

$$2^* = \left[ A_0 + A_1 + \sum_{m=1}^{\infty} \left[ (m+1)(m) + 2(m) A_m + (m+1) A_{m+1} + A_{m-1} + A_m \right] x^m \right]$$

Regrouping  $\textcircled{1^*}$

$$(x \cdot y'' + 2x \cdot y' + y' + x \cdot y_1 + y_1) \ln(x) + 4 \cdot y'$$

$$\textcircled{1^*} = \left[ (xy'' + (2x+1)y' + (x+1)y_1) \cdot \ln(x) + 4 \cdot y' \right]$$

Problem 5.3.5] Continued

$$r^* + 2^* = (xy'' + (2x+1)y' + (x+1)y_1) \cdot \ln(x) + 4 \cdot y_1' + A_0 + A_1 + \sum_{m=1}^{\infty} [A_{m+1}(m+1)(m) + 2(m)A_m + (m+1)A_{m+1} + A_{m-1} + A_m] x^m = 0$$

$$4y_1' + A_0 + A_1 + \sum_{m=1}^{\infty} [A_{m+1}(m+1)(m) + 2(m)A_m + (m+1)A_{m+1} + A_{m-1} + A_m] x^m = 0$$

$$A_0 + A_1 + \sum_{m=1}^{\infty} [A_{m+1}(m+1)(m) + 2(m)A_m + (m+1)A_{m+1} + A_{m-1} + A_m] x^m = -4 \cdot y_1'$$

$$y_1 = (a_0 - 2a_0 x + \frac{7}{4}a_0 x^2 - \frac{13}{8}a_0 x^3 + \frac{45}{64}a_0 x^4 - \dots)$$

$$y_1' = (-2a_0 + \frac{7}{2}a_0 x - \frac{13}{6}a_0 x^2 + \frac{45}{16}a_0 x^3 - \dots)$$

$$A_0 + A_1 + \sum_{m=1}^{\infty} [A_{m+1}(m+1)(m) + 2(m)A_m + (m+1)A_{m+1} + A_{m-1} + A_m] x^m = 8a_0 - 14a_0 x + \frac{26}{3}a_0 x^2 - \frac{45}{4}a_0 x^3$$

$$A_0 = 8a_0, A_1 = -14a_0$$

$$m=1 : (2(A_2) + 2A_1 + 2A_2 + A_0 + A_1) x^2 = \frac{26}{3} a_0 x^2$$

$$4A_2 + 3A_1 + A_0 = \frac{26}{3} a_0$$

$$4A_2 - 4a_0 + 8a_0 = \frac{26}{3} a_0 \rightarrow 4A_2 - 34a_0 = \frac{26}{3} a_0 \rightarrow A_2 - \frac{17a_0}{2} = \frac{13}{6} a_0$$

$$A_2 = \frac{13}{6} a_0 + \frac{17}{2} a_0 = \frac{13}{6} a_0 + \frac{81}{6} a_0 = \frac{64}{6} a_0 = \frac{32}{3} a_0$$

$$A_2 = \frac{32}{3} a_0$$

$$m=2 : (6A_3 + 4A_2 + 3A_3 + A_1 + A_2) x^3 = \left(-\frac{45}{4}a_0\right) x^3$$

$$9A_3 + 5A_2 + A_1 = -\frac{45}{4}a_0 \rightarrow 9A_3 + \frac{160}{3}a_0 - \frac{42}{3}a_0 = -\frac{45}{4}a_0$$

$$9A_3 - \frac{118}{3}a_0 = -\frac{45}{4}a_0 \rightarrow 9A_3 = \frac{91}{3} \rightarrow A_3 = \frac{91}{27}a_0$$

$$A_3 = \frac{91}{27}a_0$$

$$\boxed{y_1(x) = (a_0 - 2a_0 x + \frac{7}{4}a_0 x^2 - \frac{13}{8}a_0 x^3 + \frac{45}{64}a_0 x^4 - \dots)} \\ y_2(x) = y_1(x) \cdot \ln(x) + (8a_0 - 14a_0 x + \frac{32}{3}a_0 x^2 + \frac{91}{27}a_0 x^3)}$$

Problem 5.3.8

$$xy'' + y' - xy = 0$$

$$\text{Assume: } y(x) = \sum_{m=0}^{\infty} a_m x^{m+r}$$

$$y''(x) = \sum_{m=0}^{\infty} (m+r-1)(m+r)a_m x^{m+r-2}, \quad y'(x) = \sum_{m=0}^{\infty} (m+r)a_m x^{m+r-1}, \quad y(x) = \sum_{m=0}^{\infty} a_m x^{m+r}$$

$$x \cdot \sum_{m=0}^{\infty} (m+r-1)(m+r)a_m x^{m+r-2} + \sum_{m=0}^{\infty} (m+r)a_m x^{m+r-1} + x \cdot \sum_{m=0}^{\infty} a_m x^{m+r}$$

$$\sum_{m=0}^{\infty} [(m+r-1) + r] (m+r)a_m x^{m+r-1} + \sum_{m=0}^{\infty} a_m x^{m+r} = \sum_{m=0}^{\infty} (m+r)^2 a_m x^{m+r-1} + \sum_{m=0}^{\infty} a_m x^{m+r}$$

$$m=0: r^2 a_0 x^{r-1} + \sum_{m=1}^{\infty} (m+r)^2 a_m x^{m+r-1} + \sum_{m=0}^{\infty} a_m x^{m+r} = 0 \rightarrow r^2 a_0 x^{r-1} + \sum_{m=0}^{\infty} (m+r+1)^2 a_{m+1} x^{m+r} + \sum_{m=0}^{\infty} a_m x^{m+r}$$

Initial EQ.:  $r^2 a_0 = 0 \therefore r=0 : y_1(x) = x^r (a_0 + a_1 x + a_2 x^2 + \dots), y_2(x) = y_1(x) \ln(x) + x^r (A_1 x + A_2 x^2 + \dots)$

$$\text{Recursion: } \sum_{m=0}^{\infty} [(m+r+1)^2 a_{m+1} + a_m] x^{m+r} = 0 : (m+r+1)^2 a_{m+1} + a_m = 0 : a_{m+1} = \frac{-a_m}{(m+r+1)^2}$$

$$a_{m+1} = \frac{-a_m}{(m+r+1)^2} \Big|_{r=0} \rightarrow a_{m+1} = \frac{-a_m}{(m+1)^2}$$

$$m=0 : a_1 = \frac{-a_0}{(1)^2} = -a_0 \quad m=2 : a_3 = \frac{-a_2}{(3)^2} = \frac{a_0}{81}$$

$$m=1 : a_2 = \frac{a_1}{(2)^2} = \frac{-a_0}{4} \quad m=3 : a_4 = \frac{-a_3}{(4)^2} = \frac{-a_0}{576}$$

$$\text{so, } \left[ y_1(x) = a_0 - a_0 x - \frac{a_0}{4} x^2 + \frac{a_0}{81} x^3 - \frac{a_0}{576} x^4 + \dots \right]$$

$$y_2(x) = y_1(x) \ln(x) + \sum_{m=0}^{\infty} A_m x^m, \quad y_2(x)' = y_1(x)' \ln(x) + y_1(x) \cdot \frac{1}{x} + \sum_{m=1}^{\infty} m A_m x^{m-1}$$

$$y_2(x)'' = y_1(x)'' \ln(x) + y_1(x)' \cdot \frac{1}{x} + y_1(x)' \cdot \frac{1}{x} - y_1(x) \cdot \frac{1}{x^2} + \sum_{m=2}^{\infty} (m-1)m A_m x^{m-2}$$

$$\text{original ODE: } xy'' + y' - xy = 0$$

$$x \cdot y_2(x)'' = x \cdot y_1'' \ln(x) + y_1' + y_1' - y_1 \cdot \frac{1}{x} + \sum_{m=2}^{\infty} (m-1)m A_m x^{m-1} : ①$$

$$y_2' = y_1' \ln(x) + y_1 \cdot \frac{1}{x} + \sum_{m=1}^{\infty} m A_m x^{m-1} : ②$$

$$-xy_2' = -xy_1 \ln(x) - \sum_{m=0}^{\infty} A_m x^{m+1} : ③$$

$$① + ② + ③$$

$$x \cdot y_1'' \ln(x) + 2y_1' - \cancel{y_1'} + \cancel{y_1' \ln(x)} + \cancel{\frac{y_1}{x}} - xy_1 \ln(x) + \sum_{m=2}^{\infty} (m-1)m A_m x^{m-1} + \sum_{m=1}^{\infty} m A_m x^{m-1} - \sum_{m=0}^{\infty} A_m x^{m+1} = 0$$

Problem 5.3.8] Continued

$$(x \cdot y_1'' + y_1' - xy_1) \ln(x) + 2y_1' + \sum_{m=0}^{\infty} (m+1)(m+2) A_{m+2} x^{m+1} + \sum_{m=0}^{\infty} (m+1) A_{m+1} x^m - \sum_{m=0}^{\infty} A_m x^{m+1} = 0$$

$$2y_1' = \sum_{m=0}^{\infty} \left[ A_m - (m+1)(m+2) A_{m+2} \right] x^{m+1} + A_1 + \sum_{m=1}^{\infty} (m+1) A_{m+1} x^m$$

$$2y_1' = \sum_{m=0}^{\infty} \left[ A_m - (m+1)(m+2) A_{m+2} + (m+2) A_{m+1} \right] x^{m+1} + A_1$$

$$2y_1' = \sum_{m=0}^{\infty} \left[ A_m - A_{m+2}(m+2)^2 \left[ (m+1) + 1 \right] \right] x^{m+1} + A_1$$

$$2y_1' = \sum_{m=0}^{\infty} \left[ A_m - A_{m+2}(m+2)^2 \right] x^{m+1} + A_1$$

$$y_1' = -a_0 - \frac{a_0 x}{8} + \frac{a_0}{12} x^2 - \frac{a_0}{144} x^3 : 2 \cdot y_1' = -2a_0 - a_0 x + \frac{a_0 x^2}{6} - \frac{a_0}{72} x^3$$

$$-2a_0 - a_0 x + \frac{a_0 x^2}{6} - \frac{a_0}{72} x^3 = \sum_{m=0}^{\infty} \left[ A_m - A_{m+2}(m+2)^2 \right] x^{m+1} + A_1$$

$$A_1 = -2a_0$$

$$m=0 : (A_0 - 4A_2)x = -(a_0)x : A_0 - 4A_2 = -1 \quad \therefore \quad 4A_2 = A_0 + 1 : A_2 = \frac{A_0 + 1}{4}$$

$$m=1 : (A_1 - 9A_3)x^2 = \frac{(a_0)}{6} x^2 : A_1 - 9A_3 = \frac{a_0}{6} : -2a_0 - 9A_3 = \frac{a_0}{6} : -9A_3 = \frac{11a_0}{6}$$

$$A_3 = \frac{-11}{84} a_0$$

$$m=2 : (A_2 - 16A_4)x^3 = \frac{-1}{72} a_0 x^3 : 16A_4 = A_2 + \frac{1}{72} a_0 : A_4 = \frac{A_2}{16} + \frac{1}{72 \cdot 16} a_0 = \frac{A_0 + 1}{4 \cdot 16} + \frac{1}{72 \cdot 16} \cdot a_0$$

$$A_4 = \frac{A_0 + 1}{64} + \frac{a_0}{72 \cdot 16}$$

so ,

$$y_1(x) = a_0 - a_0 x - \frac{a_0}{4} x^2 + \frac{a_0}{36} x^3 - \frac{a_0}{576} x^4 + \dots$$

$$y_2(x) = y_1(x) \cdot \ln(x) + A_0 - 2a_0 x + \frac{(A_0 + 1)}{4} x^2 - \frac{11}{576} a_0 x^3 + \left[ \frac{A_0 + 1}{64} + \frac{a_0}{72 \cdot 16} \right] x^4$$